

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 01/09/2024
Period Covered: 11/30/2023 to 12/31/2023
Base Currency: USD

Portfolio Composition as of 12/31/2023

	Total USD Market Value	% of Total
Fixed Income	17,943,061	100.00%
Total	17,943,061	100.00%

Statement of Changes

Total Market Value at 11/30/2023	17,273,186
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	669,874
Total Market Value at 12/31/2023	17,943,061

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	3.88	6.74	6.33	6.33	-3.81	-2.80	2.14	2.23
Total - Net of Fee	3.86	6.68	6.09	6.09	-4.03	-3.02	1.91	2.00
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed Income	3.88	6.74	6.33	6.33	-3.81	-2.80	2.14	2.23
BBG Aggregate	3.83	6.82	5.53	5.53	-4.19	-3.31	1.10	1.33

* - Returns are annualized

Net Returns only available from 12/31/2000

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